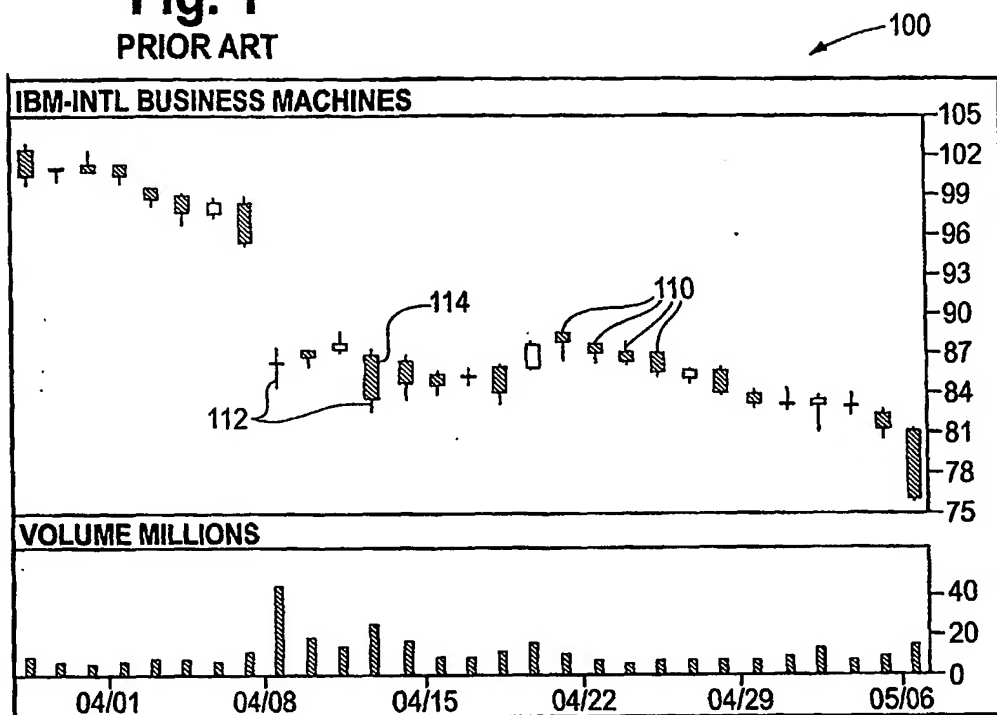
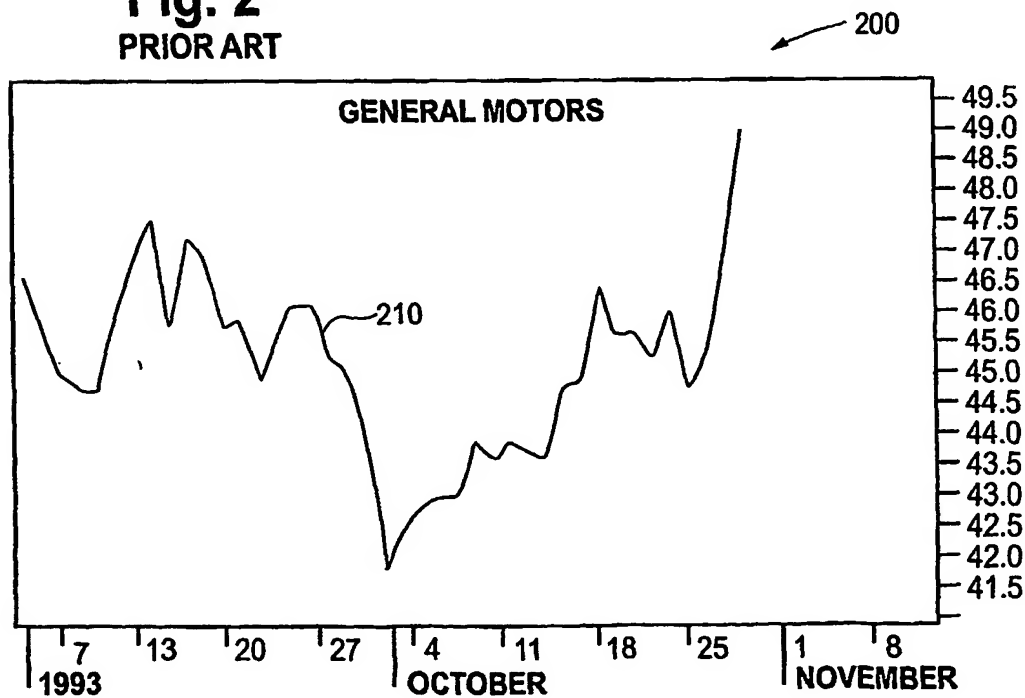


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**Fig. 1**  
PRIOR ART

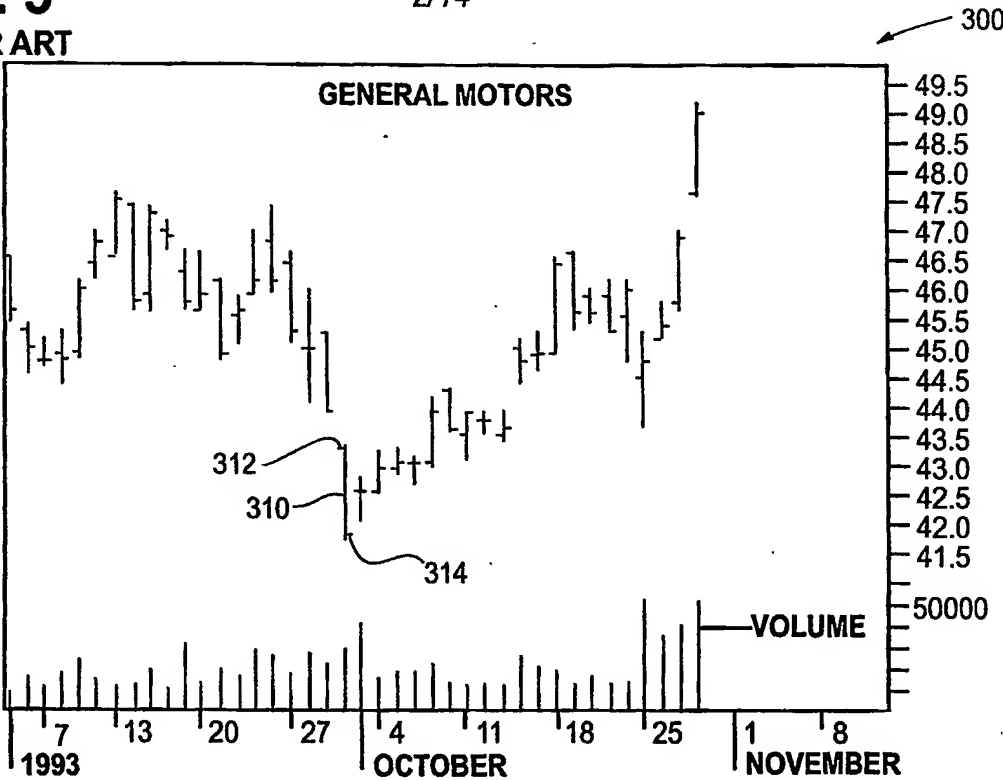


**Fig. 2**  
PRIOR ART



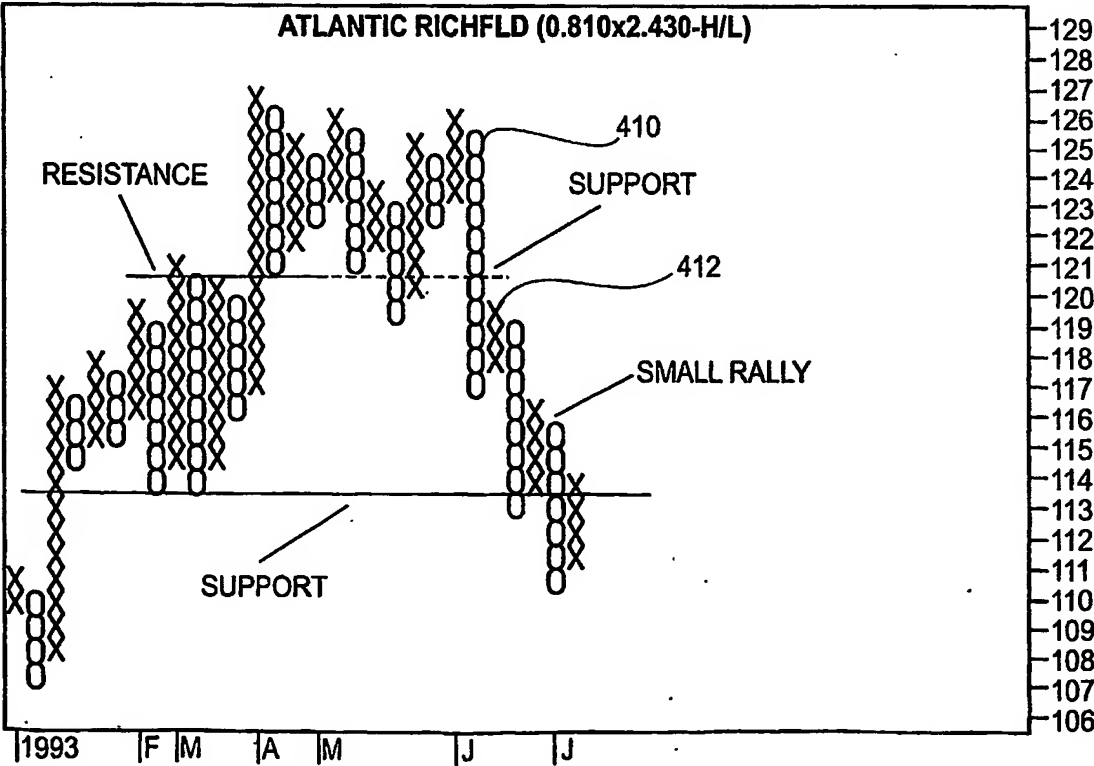
**Fig. 3**  
PRIOR ART

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**Fig. 4**  
PRIOR ART

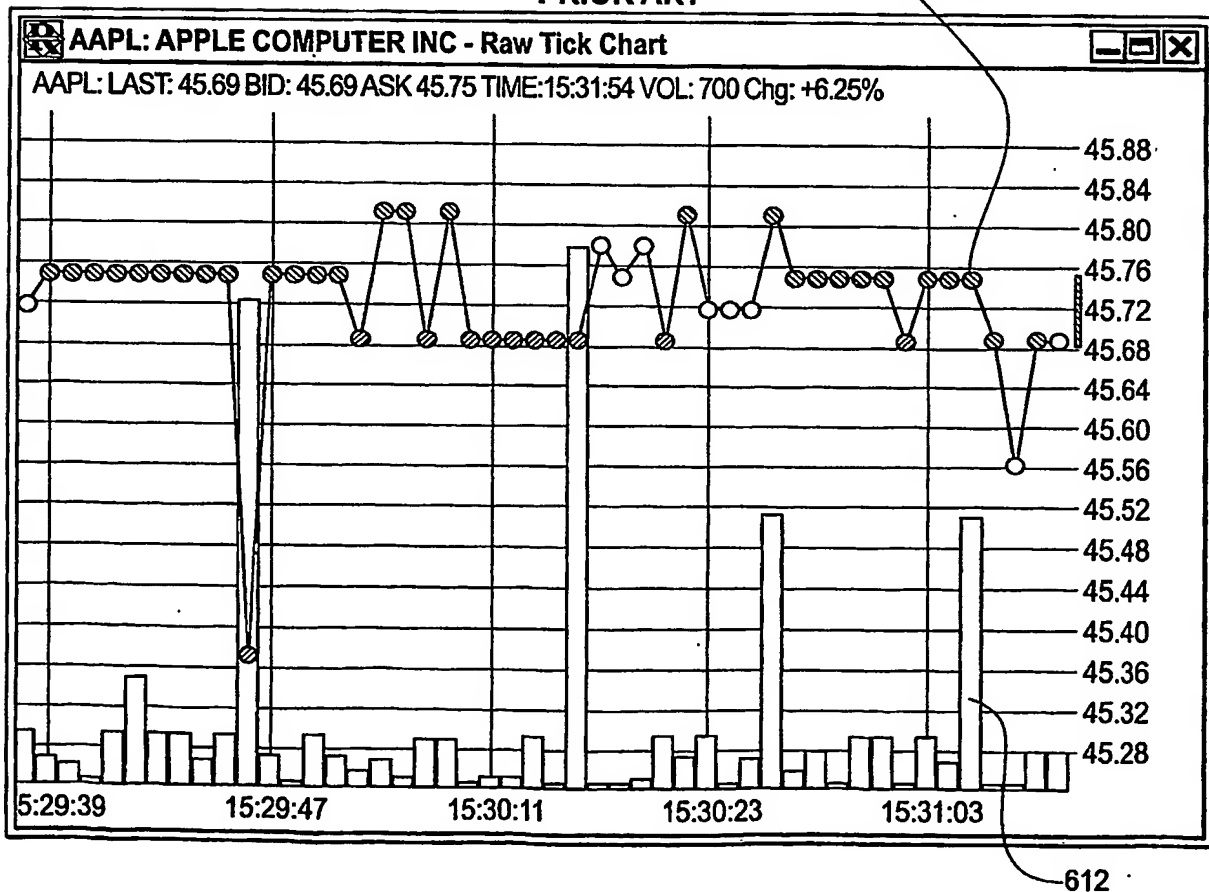
400



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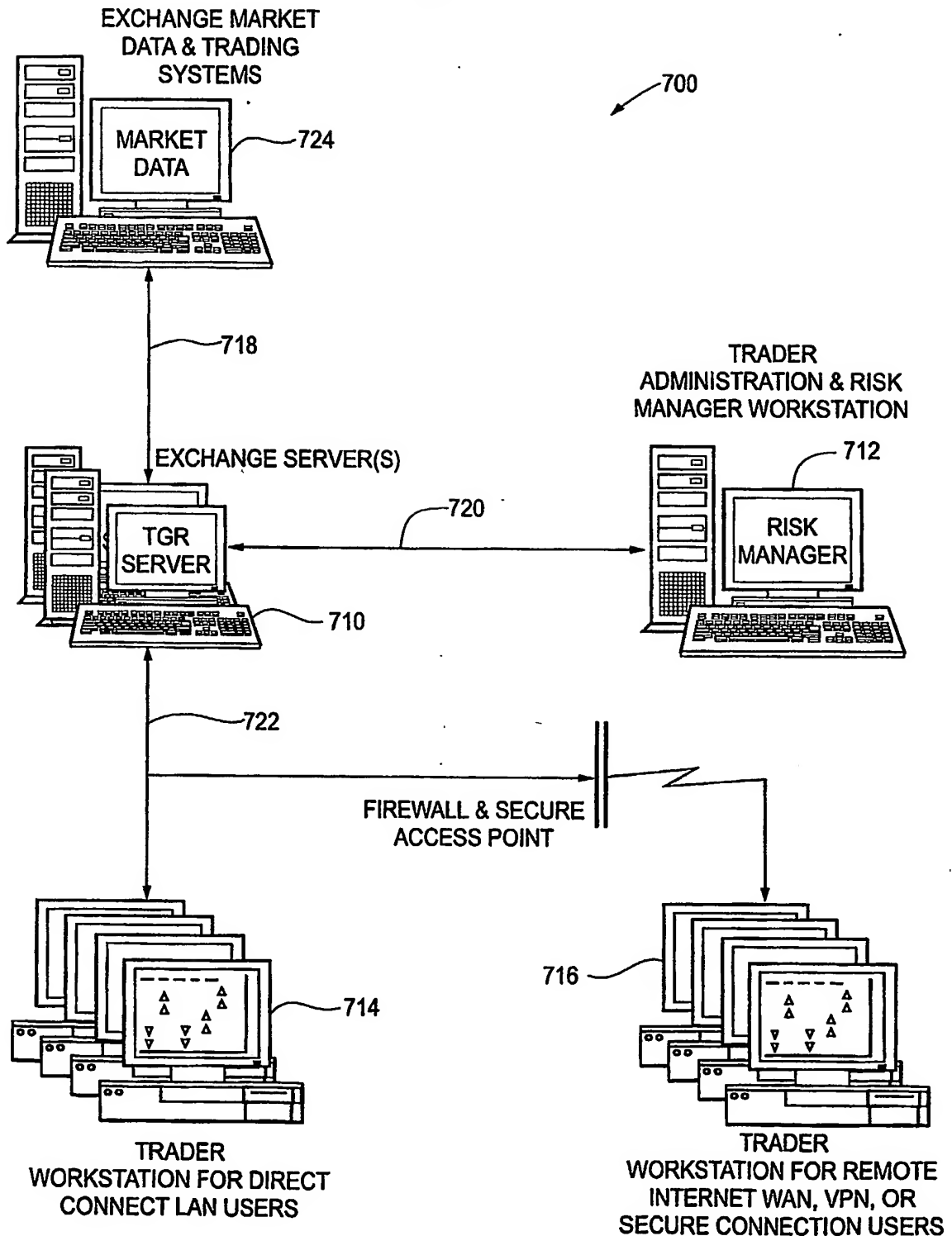
**Fig. 5**  
PRIOR ART

LIFFE\FTSE\Mar02						  			
Hit			Ask			Bid		Take	
Bids					Offers				
Price	Volum	Accum			Price	Volum	Accum		
6301.5	3	3			6302.0	27	27		
6300.5	6	9			6303.0	14	41		
6300.0	12	21			6304.5	22	53		
6299.5	33	54			6305.5	17	80		
6299.0	35	89			6306.5	5	85		
6298.5	17	106			6307.0	9	94		
6298.0	16	122			6308.5	38	132		
6297.5	19	127			6309.5	47	140		

**Fig. 6**  
PRIOR ART

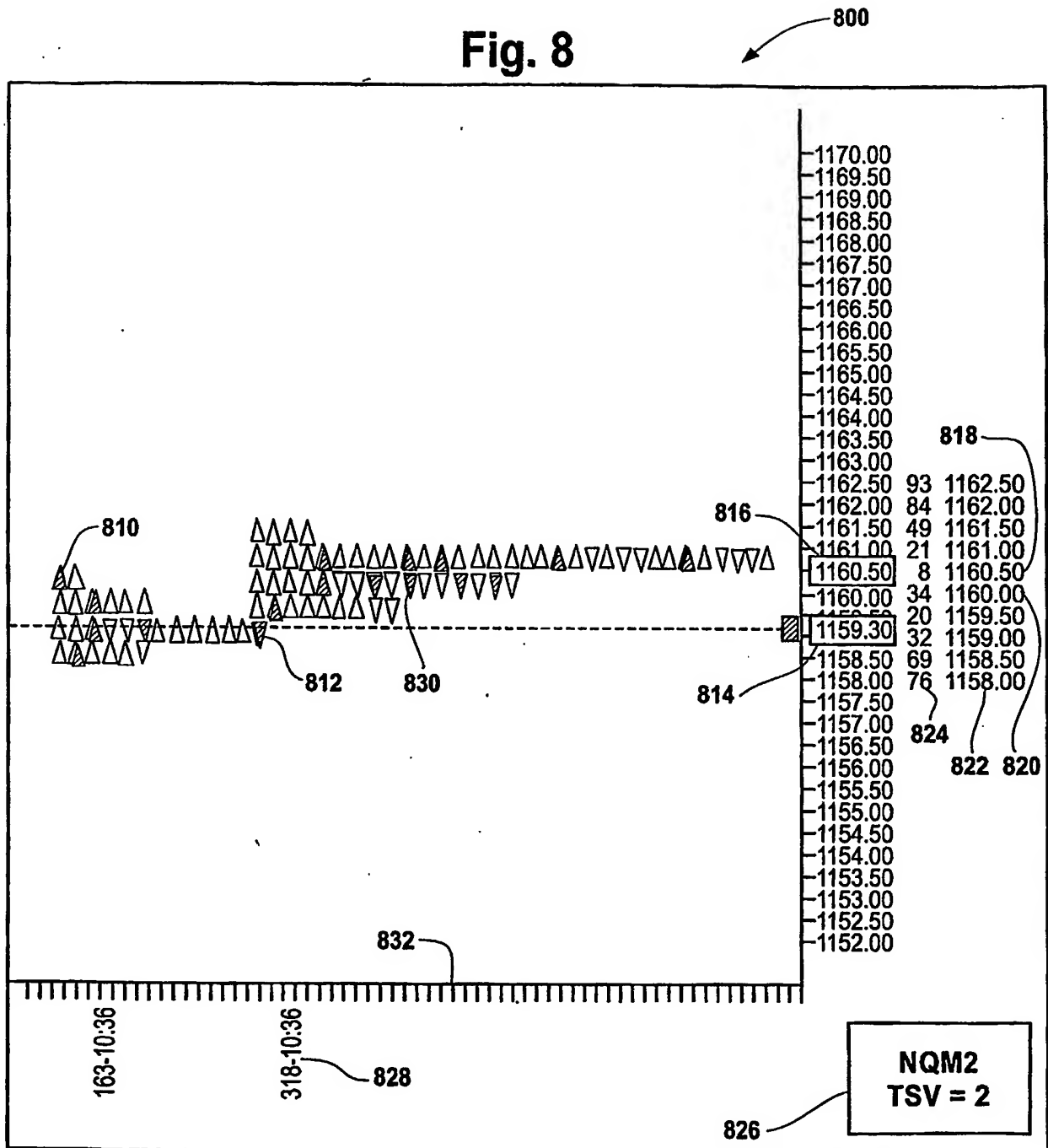
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Fig. 7



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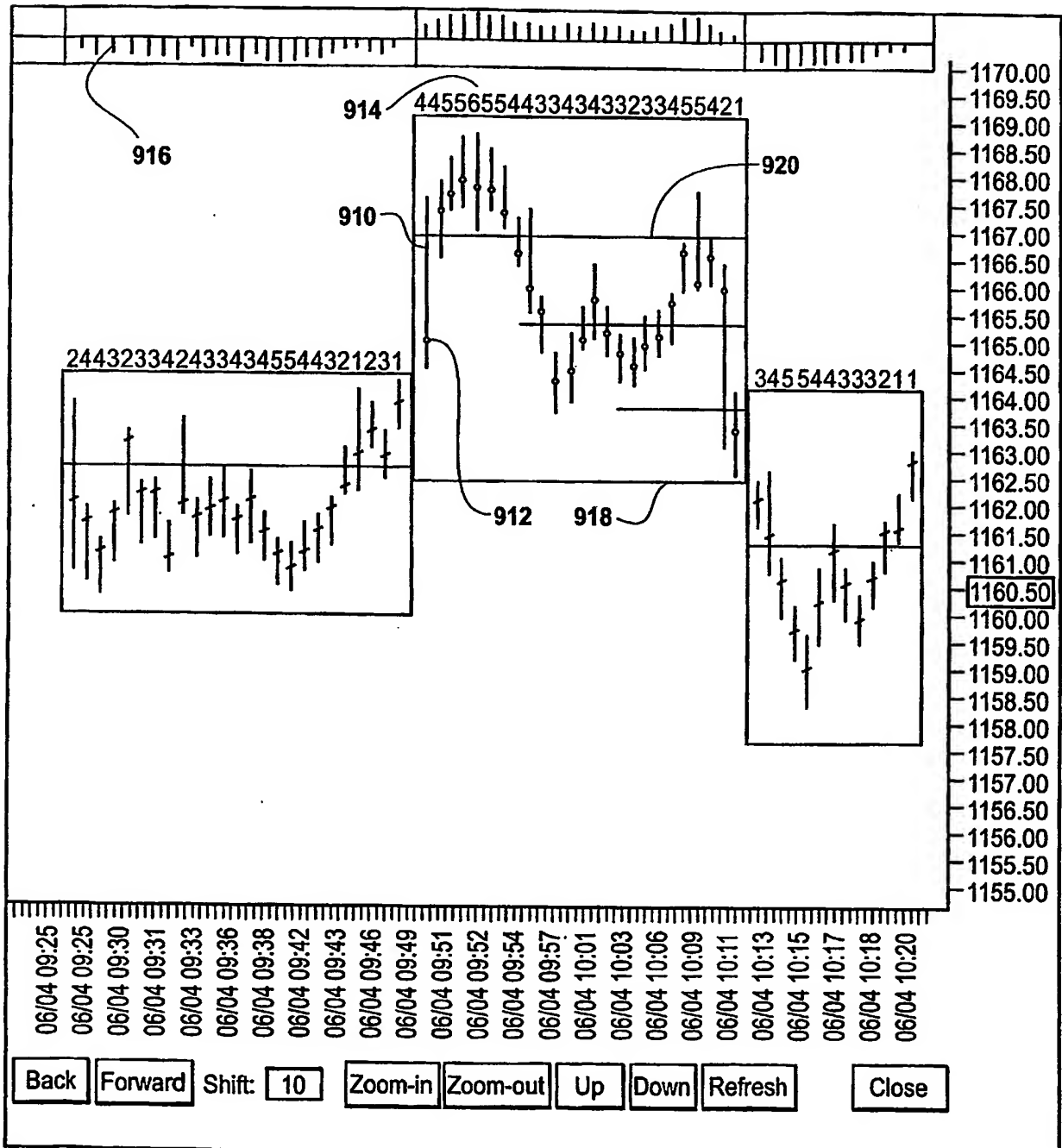
Fig. 8



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Fig. 9

900



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Fig. 10

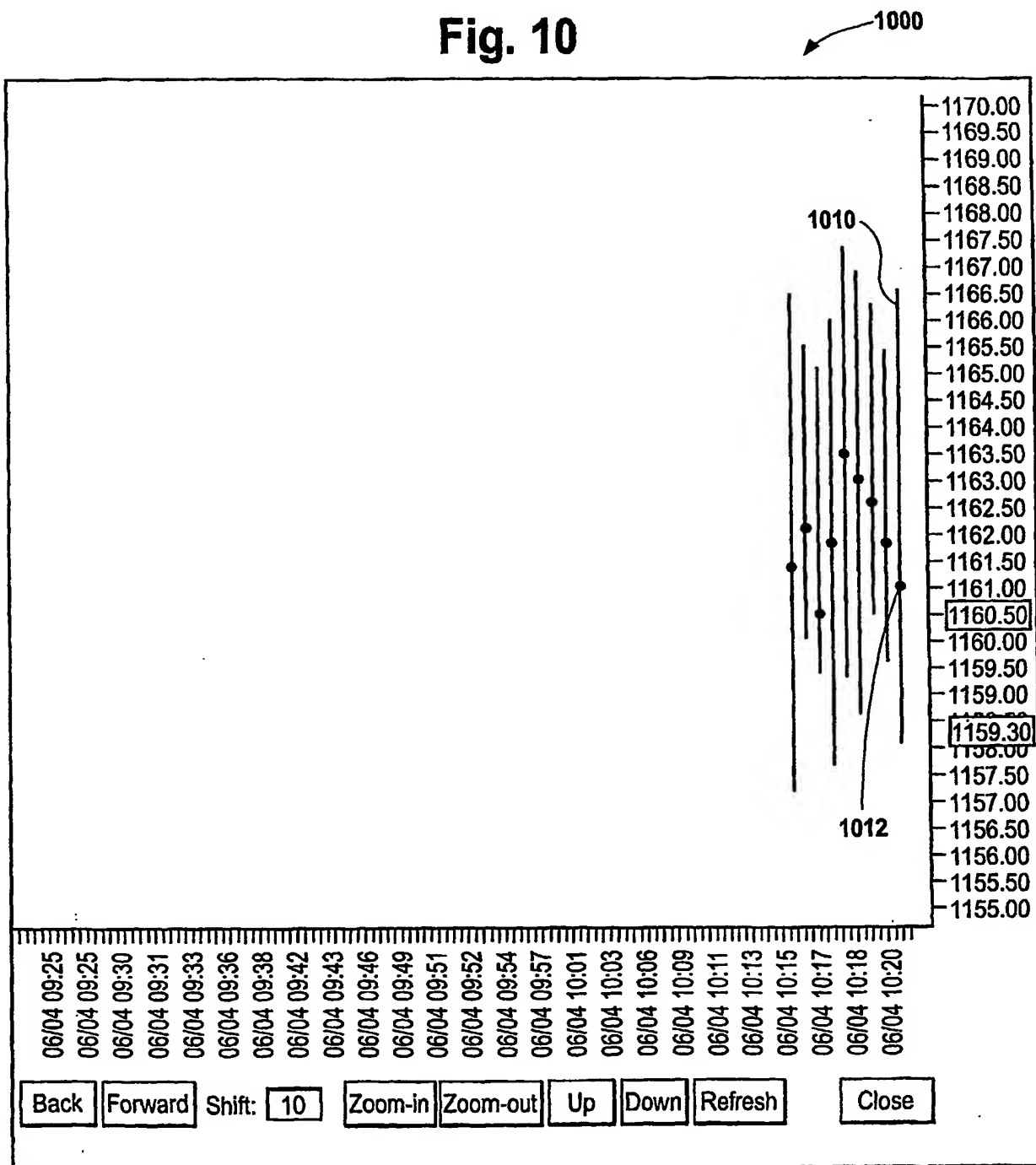
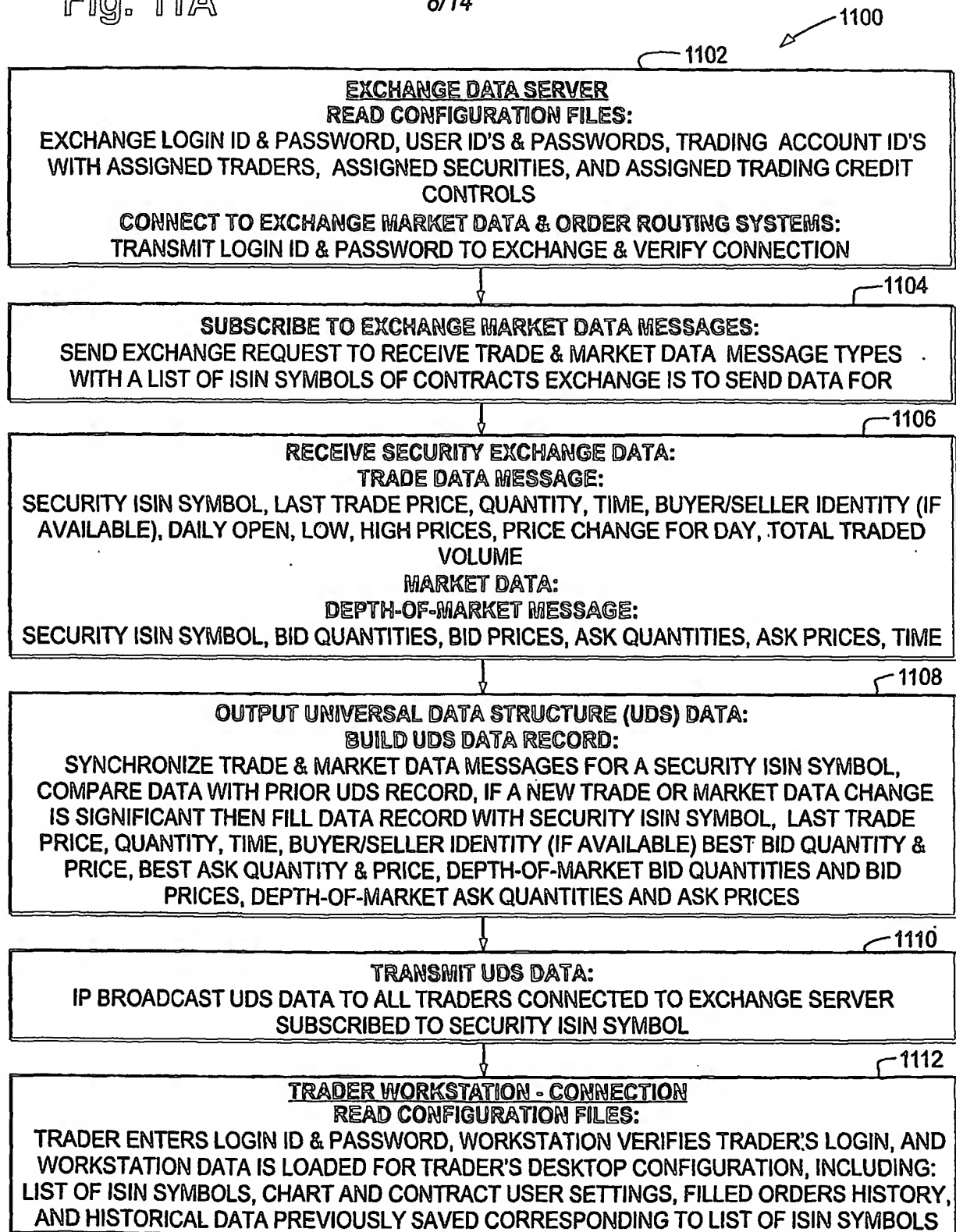


Fig. 11A

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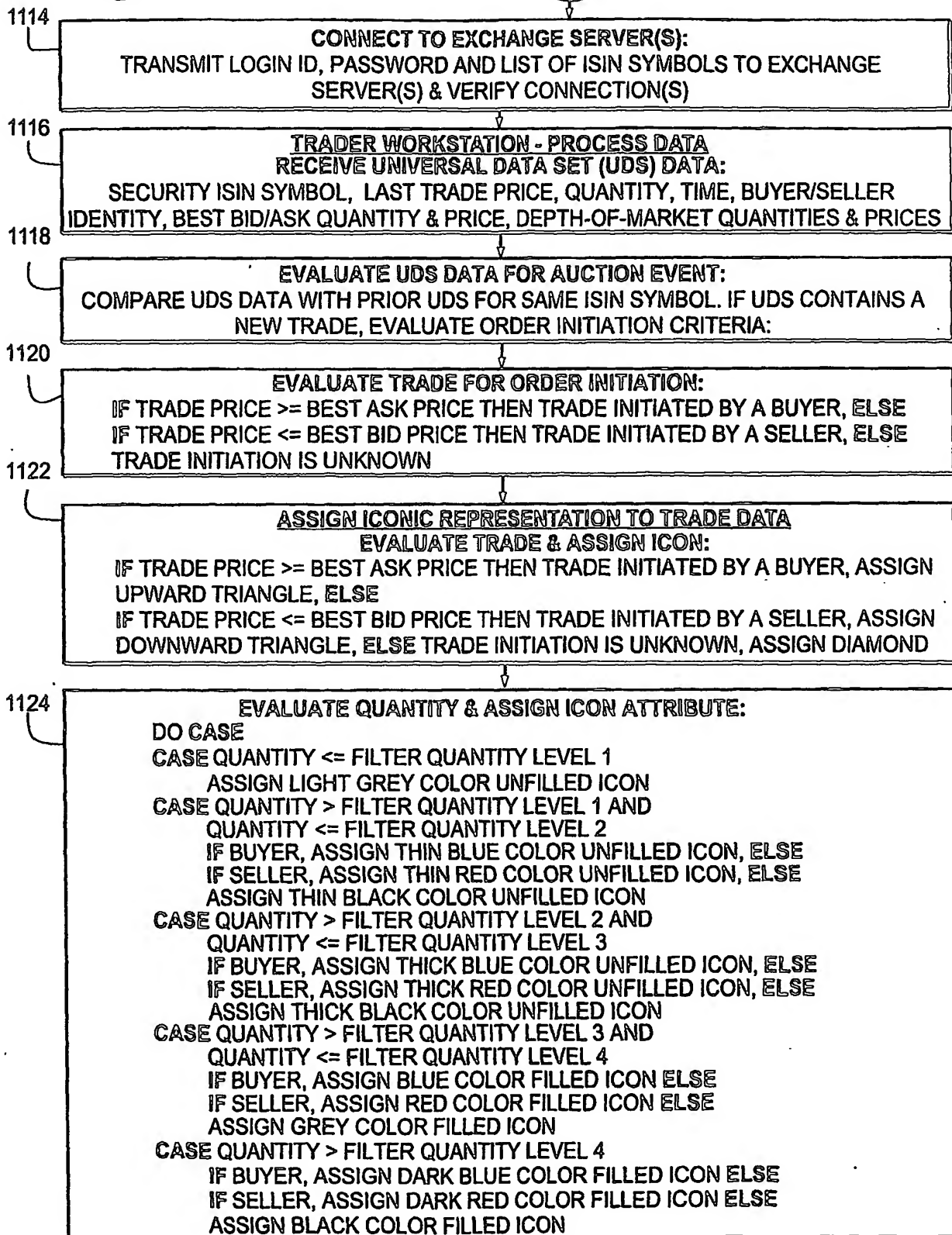
11B



Fig. 11B

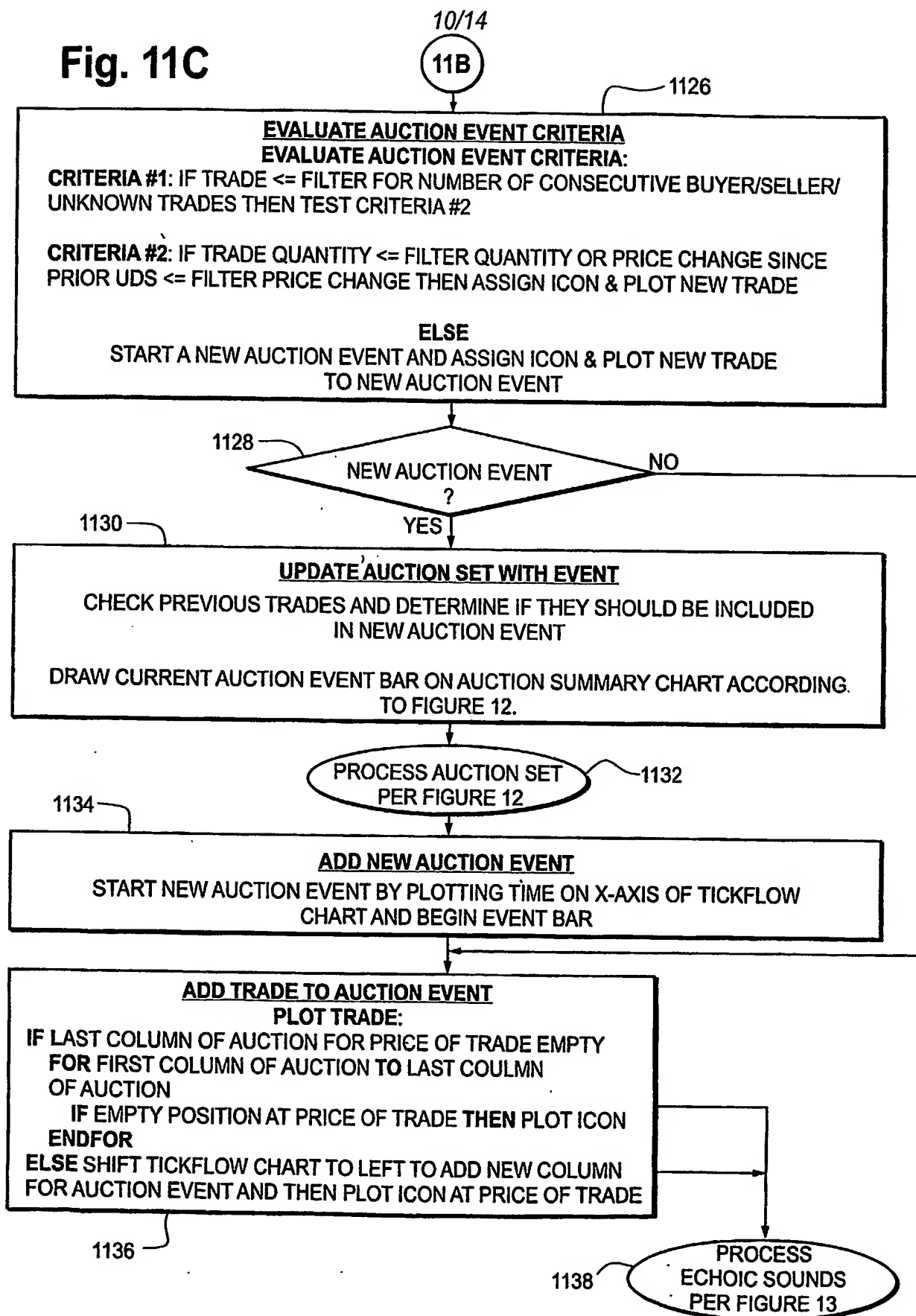
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11A



11C

Fig. 11C

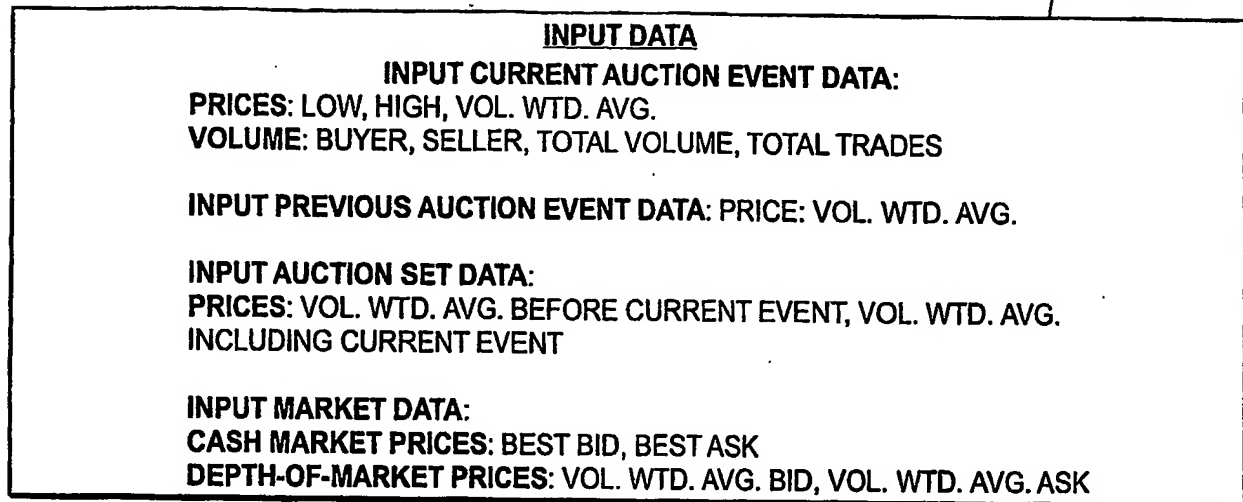


**Fig. 12A**

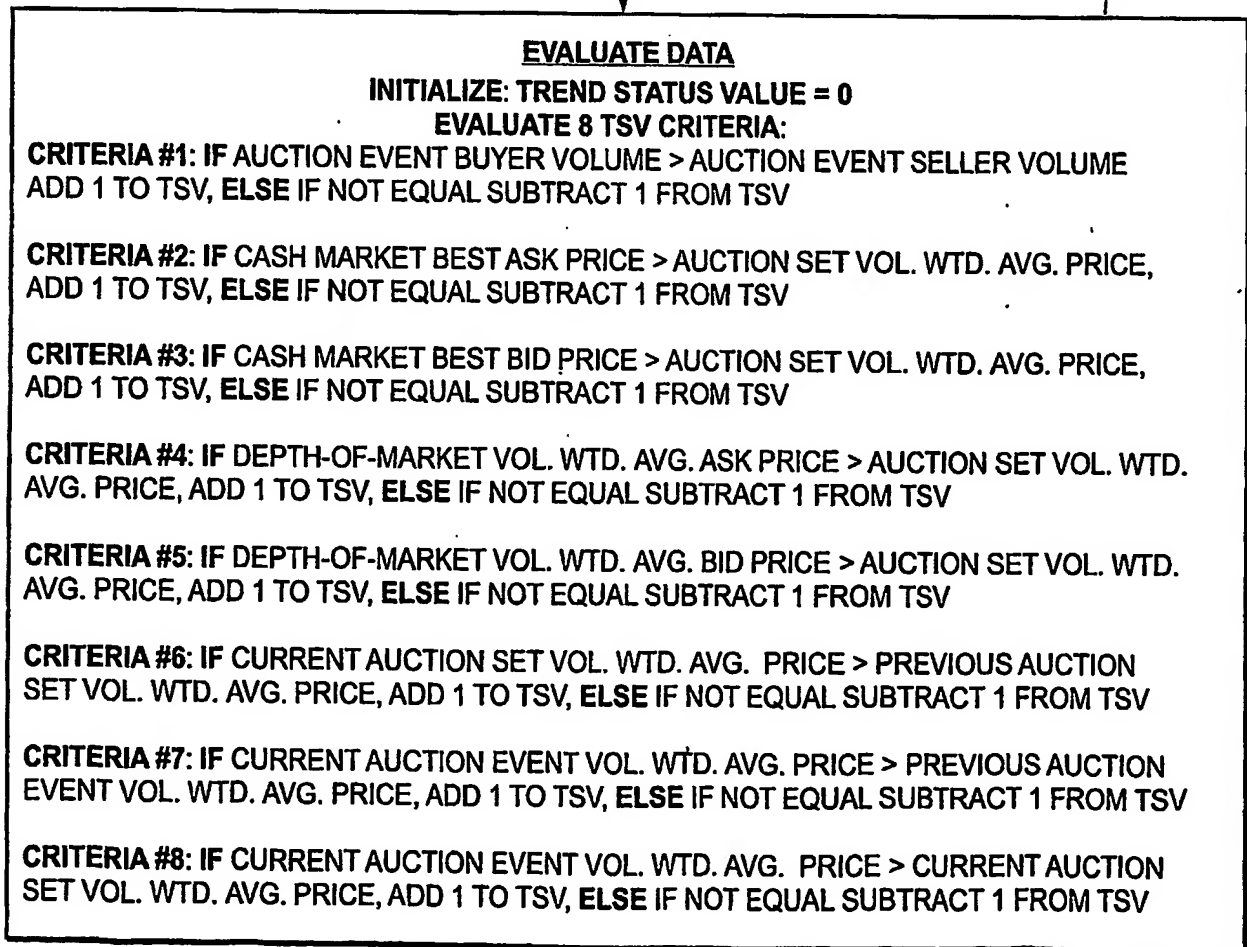
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1200

1210



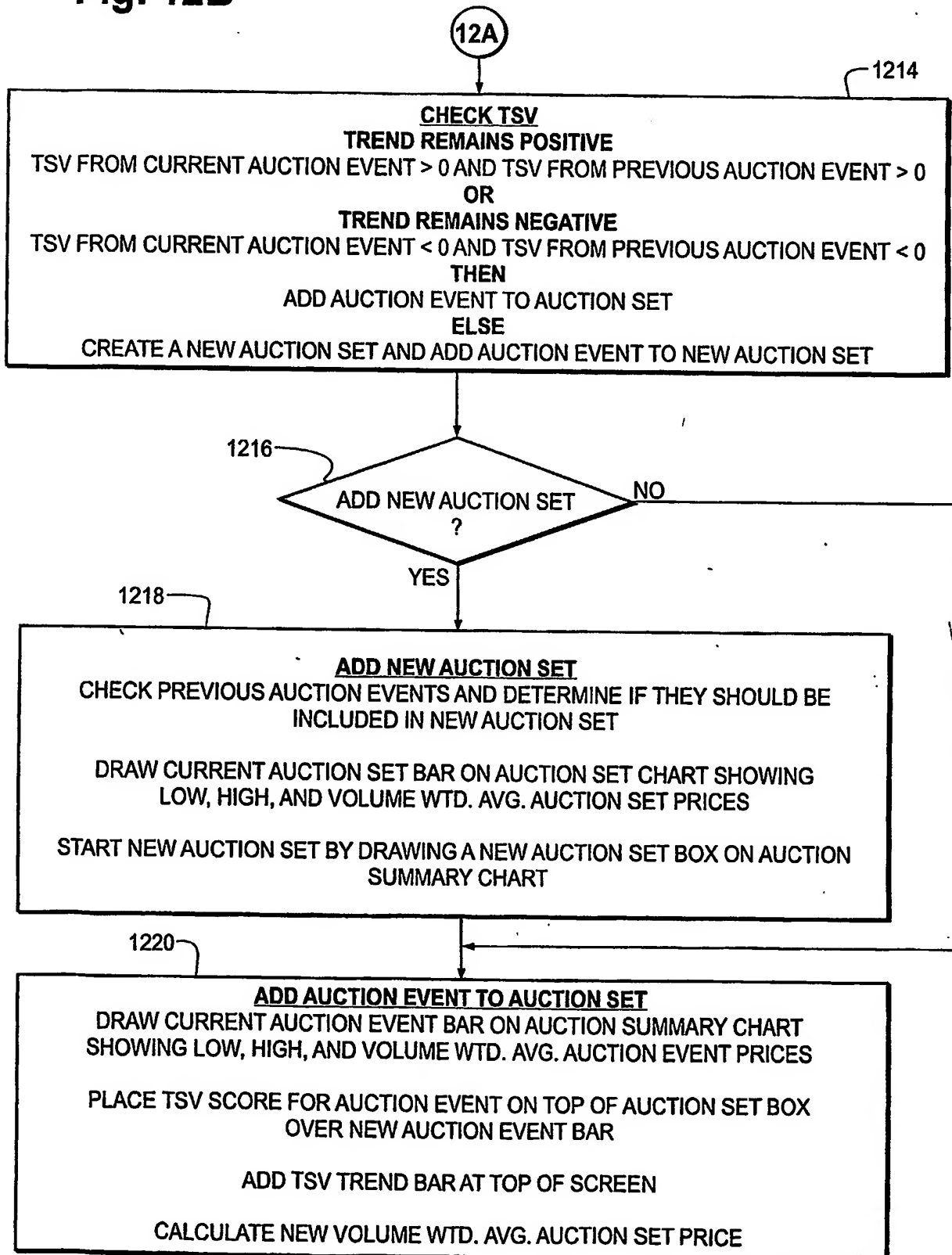
1212



12B

Fig. 12B

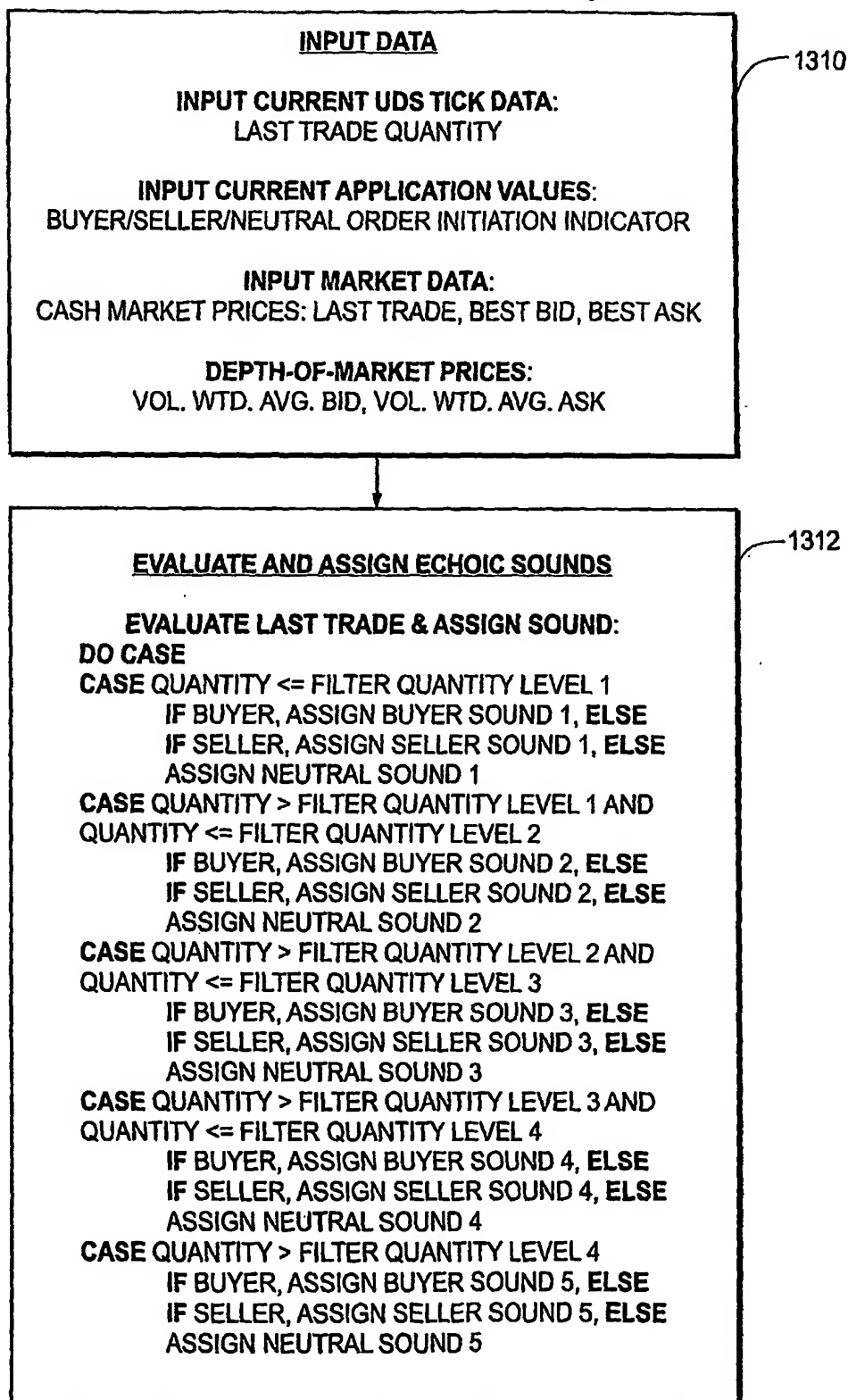
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**Fig. 13A**

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1300



13B

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**Fig. 13B**